

Curriculum Vitae

Sartaj Hussain, Ph.D.

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<https://www.youtube.com/@financialmarketswithsartaj3680>

<https://www.statalist.org/forums/member/40583-sartaj-hussain>

<https://scholar.google.com/citations?hl=en&user=oSBPgLGAAAAJ>

Current affiliations

- 02/2007-
Present Assistant Professor in Finance, Department of Commerce, University of Kashmir
Teaching Portfolio: *Financial System and Markets, Risk Management in Financial Institutions and Research Methodology as major courses and Basic Financial Econometrics, Financial Derivatives and Personal Financial Planning as open elective course: Designed, taught, wrote and graded exams.*
Research Interests: *Asset Pricing, Stock Market Volatility, Financial Crises, Stock Market Anomalies, Risk Management, Portfolio Analysis.*
- 12/2022-
Present **Coordinator,** *New Generation Innovation and Entrepreneurship Center, University of Kashmir (Additional to teaching)*
Responsibilities: *Management of incubates, mentorship, conduct of training and workshops*

Academic qualifications

- 2022 **Ph.D.(Commerce), Department of Commerce, Delhi School of Economics, University of Delhi**
Thesis: An Empirical Analysis of Idiosyncratic Volatility and Stock Returns: A Study of Indian Stock Market
Supervisors: Prof. K. V. Bhanu Murthy & Prof. Amit Kumar Singh
- 2015 **M.Phil.(Commerce), Department of Commerce, University of Kashmir**
Dissertation: Management of Operational Risk in J&K Bank Limited
Supervisor: Prof. Mohammad Shafi
- 1995 Masters (Commerce), Department of Commerce, University of Kashmir

Research and publications

Research papers – Peer Reviewed

Hussain, Sartaj and Shah Parvez. "The Behavior of Idiosyncratic Volatility and its Relationship with Stock Returns in India." *Indian Journal of Commerce*, Vol. 75. No. 04 (2022). (UGC Care listed).

Hussain, Sartaj, K. V. Murthy, and Amit Singh. "Stock market volatility: A review of the empirical literature." *IUJ Journal of Management* 7.01 (2019). (UGC Care listed).

Hussain, Sartaj, K. V. Murthy, and Amit Singh. "A Theoretical Evaluation of the Models for Stock Market Volatility." *Effulgence*, Vol 17 (2019): 63-77. (UGC Care listed).

Hussain, Sartaj. "Stock Returns and Idiosyncratic Volatility: Evidence from India's Market." *International Journal of Research and Analytical Reviews* Vol 6. Issue. 1 (2019): 811-821. (UGC Care listed).

Hussain, Sartaj. "Empirical Basis for Measurement of Idiosyncratic Volatility in the Indian Stock Market." *International Journal of Research and Analytical Reviews* Vol 5, Issue. 4 (2019): 870-885. (UGC Care listed).

Islam, KU, Hussain, Sartaj. "Volatility Interactions Across Indian and Chinese Stock Markets." *International Journal of Banking, Risk and Insurance* 6.1 (2018): 48. (UGC Care listed).

Hussain, Sartaj, and Khalid Ul Islam. "Is the capital asset pricing model valid in the Indian context." *Pacific Business Review International* 9.7 (2017): 115. (WoS, ICI, ESCI, Thomson Reuters indexed)

Hussain, Sartaj, and Khalid Ul Islam. "Stock Market Reaction to Operational Risk Events: An Empirical Analysis of the J&K Bank Limited." *Osmania Journal of International Business Studies*, (2016) 11.1&2 (2017). (UGC Care listed)

Hussain, Sartaj, and Mohammad Shafi. "Operational risk in banks: A review." *ELK Asia Pacific Journal of Finance and Risk Management* 5.2 (2014): 26-39.

Hussain, Sartaj, and Dr Mohammad Shafi. "Operational Risk Management: A Case Study of an Indian Commercial Bank." *Research Journal's Journal Of Finance* 2.2 (2014): 1-28.

Hussain, S. "The assessment of operational efficiency of commercial banks in India using cost to income ratio approach." (2014): 225-234.

Hussain, Sartaj. "Measurement of Operational Risk from Stock Returns: An Empirical Assessment of Select Indian Banks." *The Business Review*, 15 (1), 2010.

Chapters in edited books

Hussain, Sartaj. (2018). "Operational Risk Management Challenges and Preparedness: An Exploratory Study of an Indian Bank." In A. K. Singh (Eds.), *Contemporary Areas of Management and Finance*, ISBN: 9789386184467, (pp. 67- 84) Galgotia Publishing Company, New Delhi.

Hussain, Sartaj. (2015). "Operational Efficiency of Indian Banks: A Data Envelopment Analysis (DEA) Approach." In Rana Nisha, Mehra. S Yogieta, Bansal. Monika, Kamra, Deepa and Kumar, Rakesh (Eds.), *Emerging Trends in Business and Management*, ISBN – 978-81-7975-663-8, (pp. 28-35), Anamika Publishers & Distributors (P) Ltd. New Delhi.

Hussain, Sartaj. (2013). "Operational Risk Exposure: Are Islamic Banks less vulnerable to it?" In Nazir, A Nazir and Butt, Khursheed A (Eds.), *Interest Free Banking*, ISBN-978-81-908642-82, (pp. 108-121), Department of Business & Financial Studies, University of Kashmir.

Hussain, Sartaj. (2013). "Financial Risk Management", In Darzi, Tanveer (Eds.), *M.Com Programme Course Material*, ISBN No: 978-93-82097-79-2, Directorate of Distance Education, University of Kashmir.

Publications under review

Chasing the Black Swan and the Grey Rhino: Volatility asymmetries in the Indian Stock Market.

Idiosyncratic Volatility and Asset Pricing: Evidence from Indian Stock Market.

Working papers

Is Low Risk Anomaly a Fallacy: Evidence from an Emerging Market?

Did individual Firms become more risky during the COVID-19 Pandemic: Evidence from an Emerging Market?

Nexus between idiosyncratic volatility and Stock Returns in wake of the recent

global crises of 2007 and 2019.

Alternative Volatility Measures at the Broad Market Level: An Empirical Analysis of the Indian Stock Market.

Behavior of Idiosyncratic Volatility over the recent three decades in India.

Conference and workshop presentations – In Person

2020	13 th Doctoral Thesis Conference, IBS, Hyderabad in collaboration with IGIDR, Mumbai.
2019	IC-VUCA'19, MIET Business School, Meerut, Uttar Pradesh.
2019	12 th Doctoral Thesis Conference IBS, Hyderabad in collaboration with IGIDR, Mumbai.
2019	6 th National Conference on Business & Management, Shaheed Bhagat Singh College, University of Delhi.
2019	International Conference on Finance & Applied Economics, Marathwada Mitra Mandal's Institute of Management Education Research & Training, Pune.
2019	14 th International Conference on Business and Finance, IBS Hyderabad
2018	71 st All India Commerce Conference, Osmania University, Hyderabad.
2018	6 th Int. Commerce Conference, Department of Commerce, University of Delhi.
2018	World Finance Conference, Mauritius.
2017	17th Consortium of Students in Management Research (COSMAR), Indian Institute of Science (IISc), Bangalore.
2017	International Conference on Global Insurance: Practices & Outlook, Osmania University, Hyderabad.
2017	10th Doctoral Thesis Conference, IBS, Hyderabad.
2017	17th International Business Horizon INBUSH ERA World Summit 2017, Amity University, Uttar Pradesh.
2015	International Conference on Business & Management, Deen Dayal Upadhyaya College, University of Delhi.
2014	International Conference on Global Business: Opportunities & Challenges Osmania University, Hyderabad.
2012	International Conference on Contemporary Issues in Business, Management & Finance, University of Kashmir.
2011	International Conference on Interest Free Institutional Mechanism, University of Kashmir.

Awards and achievements

2017	Best paper award at the 17th International Business INBUSH Era World Summit.
2000	UGC National Eligibility Test (NET) for Lectureship
1997	Gold Medal for securing first class first position in Master's in Commerce.

Workshops and trainings

2020	Application of Statistical Tools for Research in Commerce and Management Osmania University, Hyderabad.
2020	Empirical Methods for Corporate Finance Research. IIM, Kozhikode.
2019	Econometric Techniques for Research in Management and Social Sciences, MNNIT, Allahabad, U.P.
2019	Contemporary Finance Tools, Department of Business Administration, Mangalore University, Karnataka.

2018	Asymmetric Information and Financial Contracts, Jamia Milia Islamia, New Delhi.
2017	The Development of Microfinance, Jamia Milia Islamia, New Delhi.
2016	Asset Pricing and Investment Strategies, Shri Guru Gobind Singh College of Commerce, University of Delhi.
2016	Research Methodology and Data Analysis, Shivaji College, University of Delhi.
2015	Applied Financial Econometrics, IIM, Kozhikode.
2013	Refresher course in Commerce, ASC, University of Kashmir.
2012	Basic Econometrics for Management Research, IIM, Kozhikode.
2009	Econometrics for Management Research, IIM, Kozhikode.
2009	Demystifying Statistical Techniques for Risk Management, NIBM, Pune.
2009	Financial Derivatives, IIM, Kozhikode.

Invited lectures

2021	Gave four lectures in Ph.D. level Research Methodology Workshop.
2012-2015	Empanelled Resource Person of SEBI for Financial Literacy.
2022	Conducted eight Training Sessions on use of STATA for Data Analysis

Other positions

2023-Present	Nodal Officer, GYOEP Programme for Career Counselling of Youth.
2021-Present	Incharge, Departmental Seminar Library.
2021	Co-ordinator, Workshops on Research Methodology for Ph.D. students
2008-2013	Member, Departmental Purchases Committee
2007-Present	Member, Board of post Graduate studies in Commerce
2011-2015	Nodal Officer, Departmental Internal Quality Assurance
2010-2015	Coordinator, PG Examinations of Department of Commerce.

Computing skills

MS-EXCEL, STATA, SPSS, EVIEWS, GRETL, JMULTI.

References

1. Clyde Schechter MA MD,
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